

TRIANGULAR (0, 1)-MATRICES WITH PRESCRIBED ROW AND COLUMN SUMS

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This paper considers the existence of triangular matrices with specified row and column sums. Let $R = (r_1, r_2, \dots, r_m)$ and $S = (s_1, s_2, \dots, s_n)$ be vectors with nonnegative integral entries. Then $\mathcal{U}(R, S)$ is the set of $m \times n$ (0, 1)-matrices with i th row sum r_i and j th column sum s_j . Let $m = n$ and let $\mathcal{U}(R, S)$ be nonempty with $r_1 \geq r_2 \geq \dots \geq r_n$, $s_1 \geq s_2 \geq \dots \geq s_n$. Then there exists a matrix in $\mathcal{U}(R, S)$ with a triangular block of 0's if and only if $r_i \leq n - i + 1$ and $s_i \leq n - i + 1$ for $1 \leq i \leq n$. These are the simplest conditions one could hope for and are a substantial simplification of network flow conditions that can be obtained.

Using our result one can obtain that there is a matrix $A \in \mathcal{U}(R, S)$ with $\text{per}(A) = 1$ if and only if there is a matrix $A \in \mathcal{U}(R, S)$ with $A \geq P$ for some permutation matrix P (easy to check) and the above inequalities hold.

1. Introduction

The class $\mathcal{U}(R, S)$ consists of all (0, 1)-matrices with given row and column sums. Let $R = (r_1, r_2, \dots, r_m)$ and $S = (s_1, s_2, \dots, s_n)$ be vectors with positive integral entries. We require $r_1 + r_2 + \dots + r_m = s_1 + s_2 + \dots + s_n$. We define the class $\mathcal{U}(R, S)$ to be the set of $m \times n$ -matrices with i th row sum r_i and j th column sum s_j . Simple necessary and sufficient conditions for the existence of matrices in $\mathcal{U}(R, S)$ were found by Gale [9] and Ryser [12]. Theorem 2.2 specialized to $P = 0$ yields these conditions. Much further research has been done. Brualdi has recently written an excellent survey article [4].

For most of our purposes, $m = n$ and we will call $\mathcal{U}(R, S)$ of order n . We define R to be *monotone* if $r_1 \geq r_2 \geq \dots \geq r_n$. The same definition applies to S .

In this paper we determine necessary and sufficient conditions for there to exist a triangular matrix in $\mathcal{U}(R, S)$. Section 2 discusses the general class of problems of the form: does there exist a matrix $A \in \mathcal{U}(R, S)$ with $A \leq B$ for a given matrix B ? Such problems can be studied as a network flow problem and have a solution. Unfortunately, the conditions so obtained are too hard to apply. We will provide much simpler conditions in our special case.

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Section 3 provides some needed lemmas. In Section 4, we prove the main result. The necessary and sufficient conditions for the existence of a triangular matrix in $\mathfrak{U}(R, S)$ are as simple as you could hope for. The proof provides a simple inductive construction of such matrices. Manipulations of various inequalities verify that the construction works. Section 5 concludes with two applications of this result. The more interesting theorem gives simple necessary and sufficient conditions for the existence of a matrix $A \in \mathfrak{U}(R, S)$ with $\text{per}(A) = 1$.

Most of these results have appeared in [2].

2. General existence theorem

A number of problems concerning $\mathfrak{U}(R, S)$ can be viewed as network flow problems. The following theorem was obtained by Mirsky [11]. It can also be derived from the integral supply-demand network flow theorem [6]. Fulkerson's result on the maximum number of disjoint permutation matrices covered by a given matrix is a fairly direct corollary [7].

Theorem 2.1. *There exists a matrix $A \in \mathfrak{U}(R, S)$ with $A \leq B$ if and only if for every submatrix B' of B , in rows given by the set I and columns given by J , we have*

$$N_1(B') \geq \sum_{i \in I} r_i - \sum_{j \in J} s_j, \quad (2.1)$$

where $N_1(B')$ denotes the number of 1's in B' .

In the general case, one would apply a network flow algorithm rather than testing (2.1) in the numerous cases. Similar sorts of questions can be answered by these techniques. Does there exist a matrix $A \in \mathfrak{U}(R, S)$ with $A + B \leq J$ where J is the matrix of 1's? One merely checks whether there is a matrix $A \in \mathfrak{U}(R, S)$ with $A \leq C$ where $C = J - B$. Let T be the $(0, 1)$ -matrix of order n with a 1 in position (i, j) if and only if $i \leq n - j + 1$. The existence of a matrix $A \in \mathfrak{U}(R, S)$ with A triangular can be roughly rephrased as the existence of an $A \in \mathfrak{U}(R, S)$ with $A \leq T$. Our main theorem in Section 4 gives much simpler conditions than those given by Theorem 2.1. We provide Theorem 2.1 for comparison purposes.

We will be making use of the following result concerning $\mathfrak{U}(R, S)$. Let P be an $m \times n$ $(0, 1)$ -matrix with column sums at most 1 and with no row or column sum exceeding the corresponding row or column sum in $\mathfrak{U}(R, S)$. We wish to know when there exists an $A \in \mathfrak{U}(R, S)$ with $A \geq P$. Let A^* be the $m \times n$ $(0, 1)$ -matrix with i th row sum r_i and 1's wherever P has 1's. The remaining 1's are as far to the left as possible. Let the j th column sum of A^* be s_j^* and call the sequence (s_i^*) the P -required conjugate of the sequence (r_i) . The following result appears in [1].

Theorem 2.2. *There exists a matrix $A \in \mathfrak{U}(R, S)$ with $A \geq P$ if and only if*

$$\sum_{i=1}^t s_i^* \geq \sum_{i=1}^t s_i \quad (1 \leq t \leq n), \quad (2.2)$$

where $s_1 \geq s_2 \geq \dots \geq s_n$ and the (s_i^*) is the P -required conjugate of the sequence (r_i) .

This is a substantial improvement over the network flows results that can be obtained and generalizes a result of Fulkerson on matrices with zero trace proven using network flows [8]. This also generalizes the existence theorem of Gale [9] and Ryser [12], which can be obtained by taking $P = 0$.

3. Some useful lemmas

This section proves three lemmas useful in Section 4. Our first result concerns the structure matrix as defined by Ryser [13]. Consider a class $\mathfrak{U}(R, S)$ and decompose any $A \in \mathfrak{U}(R, S)$ into blocks as follows

$$A = \begin{bmatrix} W & X \\ Y & Z \end{bmatrix}, \quad (3.1)$$

where W is of size $e \times f$. Let $N_i(M)$ denote the number of i 's in matrix M . It turns out that $N_0(W) + N_1(Z)$ depends only on e, f and not on the choice of A . We define

$$t_{ef} = ef + r_{e+1} + r_{e+2} + \dots + r_m - (s_1 + s_2 + \dots + s_f). \quad (3.2)$$

We note that

$$N_0(W) + N_1(Z) = t_{ef}, \quad (3.3)$$

verifying our claim that this quantity is independent of the choice of A . The entries t_{ef} form what is called the structure matrix.

In Theorem 2.2, we may set $P = 0$. In that case denote A^* by \bar{A} and let the sequence (\bar{s}_i) be the 0-required conjugate of the sequence (r_i) . The following result was noted by Brualdi [4] and the author [2].

Lemma 3.1. *The following special case holds*

$$t_{\bar{s}_f f} = \sum_{i=1}^f \bar{s}_i - \sum_{i=1}^f s_i. \quad (3.4)$$

Proof. Note that the right hand side of (3.4) being positive for each f yields that $\mathfrak{U}(R, S)$ is nonempty using Theorem 2.2. We may read off from \bar{A} that $\bar{s}_f f$ is the number of 1's in the first f columns and \bar{s}_f rows of \bar{A} . Also $r_{e+1} + r_{e+2} + \dots + r_m$ is the number of 1's in the first f columns and the remaining rows of \bar{A} . Thus $\bar{s}_f f + r_{e+1} + r_{e+2} + \dots + r_m$ is equal to $\bar{s}_1 + \bar{s}_2 + \dots + \bar{s}_f$. Thus (3.4) follows from the definition (3.2).

Lemma 3.2. Consider the decomposition of $A \in \mathcal{U}(R, S)$ as in (3.1) where W is of size $\bar{s}_f \times f$. Then

$$N_1(X) - N_0(W) = \sum_{i=f+1}^n \bar{s}_i. \quad (3.5)$$

Proof. This holds for any $\mathcal{U}(R, S')$. A matrix $A \in \mathcal{U}(R, S)$ can be obtained from \bar{A} by shifting 1's to the right. The equation (3.5) is true for \bar{A} . Shifting a 1 from W to X increases both $N_1(X)$ and $N_0(W)$ and so $N_1(X) - N_0(W)$ remains constant which proves the lemma.

We recall the definition of T as the $(0, 1)$ -matrix of order n with a 1 in position (i, j) if and only if $i \leq n - j + 1$.

Lemma 3.3. Consider $\mathcal{U}(R, S)$ with $m = n$ and R, S monotone. Then there exists a matrix $A \in \mathcal{U}(R, S)$ with $A \leq PTQ$ where P and Q are permutation matrices if and only if there exists a matrix $C \in \mathcal{U}(R, S)$ with $C \leq T$.

Proof. Consider a matrix $A \in \mathcal{U}(R, S)$ with two rows k and l as follows. We have $k < l$ with row l having 0's in columns j_1, j_2, \dots, j_r and row k having 0's in columns $j_1, j_2, \dots, j_r, j_{r+1}, \dots, j_s$. Since R is monotone, we have $r_k \geq r_l$ and so certainly some 0's are unaccounted for. We claim that there is a matrix $B \in \mathcal{U}(R, S)$ with row k having 0's in columns j_1, j_2, \dots, j_r and row l having 0's in columns j_1, j_2, \dots, j_s and the remaining rows are the same as those in A .

Consider a column j_t where $r < t \leq s$. Possibly row l has a 0 in column j_t already. If row l has a 1 in column j_t then, since $r_k \geq r_l$, there is a column i_t ($i_t \notin \{j_1, j_2, \dots, j_s\}$) with a 1 in row k and a 0 in row l . Consider the following two matrices

$$(i) \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, \quad (ii) \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}. \quad (3.6)$$

Replacing a submatrix of a matrix A equal to (i) by (ii) or vice versa does not affect the row or column sums. Either replacement is called an *interchange*. In our case we have an interchange in A involving rows k and l and columns j_t and i_t that puts a 0 in row l in column j_t . After a series of such interchanges, which only involve rows k and l , we obtain a matrix B as claimed.

The same argument works for columns. Now suppose $A \leq PTQ$ where P and Q are permutation matrices. Thus A has 0's whenever PTQ has 0's. After a series of the above operations, we may obtain a matrix $C \in \mathcal{U}(R, S)$ with C having 0's where T has 0's. Thus $C \leq T$ as desired. The reverse implication is easy.

The same arguments of this lemma would apply not just to T but to any matrix $T' \in \mathcal{U}(R', S')$ where $|\mathcal{U}(R', S')| = 1$. Haber used this idea when looking for mat-

rices in $\mathfrak{U}(R, S)$ with a large block of 0's while considering the minimum term rank of all matrices in $\mathfrak{U}(R, S)$ [10].

4. Triangular matrix theorem

We now tackle our main result.

Theorem 4.1. *Let $\mathfrak{U}(R, S)$ be a nonempty class of order n with R, S monotone. Then there exists an $A \in \mathfrak{U}(R, S)$ with*

$$A = \begin{bmatrix} * & & * \\ & \diagdown & \\ * & & 0 \end{bmatrix} \quad (4.1)$$

where the *'s denote arbitrary entries if and only if

$$r_i \leq n - i + 1 \quad \text{and} \quad s_i \leq n - i + 1 \quad \text{for } 1 \leq i \leq n. \quad (4.2)$$

Proof. Assume such a matrix A exists. Thus the inequalities (4.2) must hold.

Assume the inequalities hold. We will prove the existence of a matrix A satisfying (4.1) using induction on n . The arguments yield a simple inductive construction. The matrix A exists trivially for $n = 1$. Assume the theorem is true for $n - 1$ and we will prove it for n . Assume the inequalities (4.2) hold. We will consider a possible first row for A . Let L be the $(0, 1)$ -matrix of order n with a 1 in column i and row 1 for each i where $s_i = n - i + 1$ and 0's elsewhere. Let M be the $(0, 1)$ -matrix of order n with r_1 1's in the first row, 0's elsewhere with the 1's as far to the left as possible subject to the condition $M \geq L$. Similar interchange arguments to those used in Lemma 3.3 verify that there is a matrix $A \in \mathfrak{U}(R, S)$ with $A \geq L$ if and only if there is a matrix $B \in \mathfrak{U}(R, S)$ with $B \geq M$.

We define a $(0, 1)$ -matrix N in a similar way to M . Let N have r_1 1's in the first row and 0's elsewhere. We require that $N \geq L$ and that the remaining 1's are placed in the remaining columns with largest column sums. In the event that there are p 1's to be placed in the q columns with the next largest column sum, then these 1's are placed as far to the right as possible. For example, with $S = (5, 5, 4, 4, 4, 3, 1, 1)$ and $r_1 = 6$ we define the first row of N as $(1, 1, 0, 1, 1, 1, 0, 1)$. A column permutation is sufficient to verify that there is a matrix $B \in \mathfrak{U}(R, S)$ with $B \geq M$ if and only if there is a matrix $C \in \mathfrak{U}(R, S)$ with $C \geq N$.

If such a matrix C exists, then the first row of C is the first row of N . Let D be the submatrix of C obtained by deleting the first row and last column and let $D \in \mathfrak{U}(R', S')$. We have chosen N so that R' and S' are monotone and satisfy the inequalities (4.2) where n is replaced by $n - 1$. Certainly $\mathfrak{U}(R', S')$ is nonempty so by induction there is a matrix $E \in \mathfrak{U}(R', S')$ in triangular form, i.e.

$$E = \begin{bmatrix} * & & * \\ & \diagdown & \\ * & & 0 \end{bmatrix}. \quad (4.3)$$

Theorem 2.2, we must show

$$\sum_{i=1}^t s_i^* \geq \sum_{i=1}^t s_i, \quad (4.6)$$

for $1 \leq t \leq n$ for there to exist an $A \in \mathcal{A}(R, S)$ with $A \geq L$. We will verify (4.6) for a given value of t . Let k be the number of i for which $s_i = n - i + 1$ and $i > t$. As before let A^* be denoted by \bar{A} when $P = 0$ in Theorem 2.2 and let the sequence (\bar{s}_i) be the 0-required conjugate of the sequence (r_i) . We may obtain

$$\sum_{i=1}^t \bar{s}_i - \sum_{i=1}^t s_i^* = \begin{cases} k & \text{for } r_1 < t, \\ \max(0, k - (r_1 - t)) & \text{for } r_1 \geq t. \end{cases} \quad (4.7)$$

The number on the right corresponds to the number of 1's that have to be shifted from the first t columns of \bar{A} to the last $n - t$ columns to form the matrix A^* in Theorem 2.2 for $P = L$.

We will obtain (4.6) from (4.7). Decompose any $A \in \mathcal{A}(R, S)$ into blocks as follows

$$A = \begin{bmatrix} W & X \\ Y & Z \end{bmatrix}, \quad (4.8)$$

where W is of size $\bar{s}_t \times t$ (possibly $\bar{s}_t = 0$).

Lemma 3.1 tells us that

$$\sum_{i=1}^t \bar{s}_i - \sum_{i=1}^t s_i = N_0(W) + N_1(Z). \quad (4.9)$$

We claim that the expression in (4.9) is as large as that in (4.7). In that case (4.6) would be true, finishing our proof.

Case 1: $r_1 < t$.

Thus $\bar{s}_t = 0$ and $N_0(W) = 0$. Also $N_1(Z) = s_{t+1} + s_{t+2} + \dots + s_n$ and so $N_0(W) + N_1(Z) \geq k$ as desired.

Case 2: $r_1 \geq t$.

Let $r_1 = t + u$ with $u \geq 0$. We may assume $u < k$, otherwise the expression in (4.7) is zero verifying our claim easily. There are k columns i for which $s_i = n - i + 1$ and $i > t$. Using the monotonicity of column sums, we deduce that

$$N_1(X) + N_1(Z) \geq (n - k - t)k + \frac{1}{2}k(k + 1), \quad (4.10)$$

using the same arguments that were used on L to verify that $r_1 \geq c$. Lemma 3.2 tells us

$$N_1(X) - N_0(W) = \sum_{i=t+1}^n \bar{s}_i. \quad (4.11)$$

We may maximize this by taking $\bar{s}_i = n - t + 1$ and all the r_i 's as large as possible for $1 \leq i \leq n - t + 1$, subject to the monotonicity of R and the inequalities of (4.2).

Thus

$$N_1(X) - N_0(W) \leq (n - t + 1)u - \frac{1}{2}u(u + 1). \quad (4.12)$$

Combining this with (4.10), we obtain

$$N_0(W) + N_1(Z) \geq (k - u)(n - t + 1 - \frac{1}{2}(k + u + 1)). \quad (4.13)$$

Since $\frac{1}{2}(k + u + 1) \leq k$ and $n \geq t + k$, we have

$$N_0(W) + N_1(Z) \geq k - u. \quad (4.14)$$

Having defined $r_1 = t + u$, we find that $k - u$ is the expression in (4.7) and thus our claim is verified in this case as well.

It is important to note that the matrix we constructed has $A \leq T$ as in (4.1). Consider $R = S = (0, 1)$. The inequalities (4.2) are true here and $\mathcal{U}(R, S)$ is nonempty. However R and S are not monotone and there does not exist a matrix in $\mathcal{U}(R, S)$ with a 0 in position (2, 2). There is nonetheless a matrix in $\mathcal{U}(R, S)$ in triangular form.

5. Applications

Theorem 5.1. *Let $\mathcal{U}(R, S)$ be a nonempty class of size $m \times n$ with R and S monotone. Then there exists an $A \in \mathcal{U}(R, S)$ with*

$$PAQ = \begin{bmatrix} * & & \\ & * & \\ * & \swarrow & * \\ & & 0 \end{bmatrix}, \quad (5.1)$$

when P and Q are permutation matrices and the triangular block of zeros is of size $m + n - q + 1$ if and only if

$$\begin{aligned} r_i &\leq q - i + 1 \quad (1 \leq i \leq m), \\ s_j &\leq q - j + 1 \quad (1 \leq j \leq n). \end{aligned} \quad (5.2)$$

Proof. We define a class $\mathcal{U}(R', S')$ from $\mathcal{U}(R, S)$ as follows. Let $R' = (r'_1, r'_2, \dots, r'_q)$ with $r'_i = r_i$ for $1 \leq i \leq m$ and $r'_i = 0$ for $i > m$. Let $S' = (s'_1, s'_2, \dots, s'_q)$ with $s'_j = s_j$ for $1 \leq j \leq n$ and $s'_j = 0$ for $j > n$. A matrix $A \in \mathcal{U}(R, S)$ can be extended to a matrix $B \in \mathcal{U}(R', S')$ by adding rows and columns of 0's. Thus $\mathcal{U}(R', S')$ is nonempty and R', S' are monotone.

Assume such an A exists. Extend to a matrix in $\mathcal{U}(R', S')$ and apply Lemma 3.3 to verify that the inequalities (5.2) hold.

Assume the inequalities (5.2) hold. Then the inequalities of Theorem 4.1 hold with $n = q$ in $\mathcal{U}(R', S')$. Thus there exists a matrix in triangular form in $\mathcal{U}(R', S')$ which, after stripping off the rows and columns of zeros, yields the desired matrix A with $P = Q = I$.

The above theorem is equivalent to Theorem 4.1 and extends its applicability. We now consider classes $\mathcal{U}(R, S)$ of order n matrices which contain a matrix with permanent equal to 1. For such matrices to exist, there must exist a matrix

$A \in \mathfrak{U}(R, S)$ with $A \geq P$ for some permutation matrix P . This is an easy condition to verify using a theorem of Brualdi and Ross [5]. Let $\mathbf{1} = (1, 1, \dots, 1)$ be the vector of n 1's. Then there is a matrix $A \in \mathfrak{U}(R, S)$ with $A \geq P$ for some permutation matrix P if and only if $\mathfrak{U}(R - \mathbf{1}, S - \mathbf{1})$ is nonempty.

Theorem 5.2. *Let $\mathfrak{U}(R, S)$ be a nonempty class of order n with R, S monotone. Then there exists an $A \in \mathfrak{U}(R, S)$ with $\text{per}(A) = 1$ if and only if $\mathfrak{U}(R - \mathbf{1}, S - \mathbf{1})$ is nonempty and*

$$r_i \leq n - i + 1, \quad s_i \leq n - i + 1 \quad (1 \leq i \leq n). \quad (5.3)$$

Proof. Let $A \in \mathfrak{U}(R, S)$ with $\text{per}(A) = 1$. Since $A \geq P$ for some permutation matrix P we obtain that $\mathfrak{U}(R - \mathbf{1}, S - \mathbf{1})$ is nonempty. Using a theorem of Brualdi [3], we have that for some permutation matrices P, Q ,

$$PAQ = \begin{bmatrix} * & 1 \\ 1 & 0 \end{bmatrix}. \quad (5.4)$$

Thus using Lemma 3.3, we obtain the inequalities (5.3).

Assume that $\mathfrak{U}(R - \mathbf{1}, S - \mathbf{1})$ is nonempty and (5.3) holds. Let $R - \mathbf{1} = (r'_1, r'_2, \dots, r'_n)$ and $S - \mathbf{1} = (s'_1, s'_2, \dots, s'_n)$. Using (5.3), we obtain

$$r'_i \leq (n - 1) - i + 1, \quad s'_i \leq (n - 1) - i + 1 \quad (1 \leq i \leq n - 1). \quad (5.5)$$

Certainly $R - \mathbf{1}, S - \mathbf{1}$ are monotone and so we apply Theorem 5.1 to obtain a matrix $B \in \mathfrak{U}(R - \mathbf{1}, S - \mathbf{1})$ of the form

$$B = \begin{bmatrix} * & 0 \\ 0 & 0 \end{bmatrix}. \quad (5.6)$$

Let $A = B + M$ where M is the matrix with 1's in positions $(i, n - i + 1)$ for $1 \leq i \leq n$ and 0's elsewhere. Then $A \in \mathfrak{U}(R, S)$ and $\text{per}(A) = 1$ as desired.

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